

3/18/24

DISCRETE-TIME FILTER IMPLEMENTATION (OSQP 6.0-6.5)

DESIGN & IMPLEMENTATION OF DIGITAL FILTERS

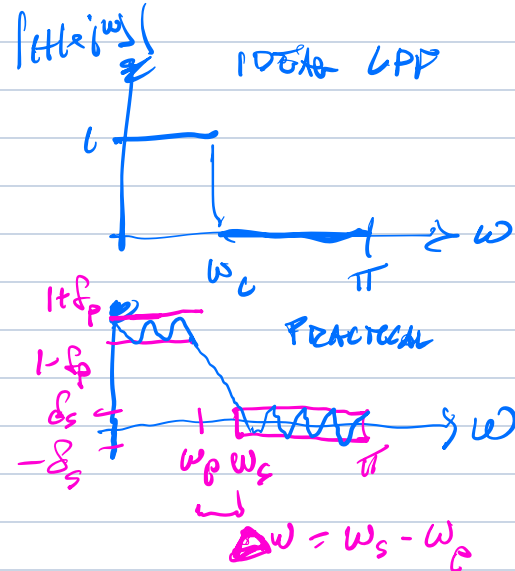
1. ESTABLISH SPECIFICATIONS

2. DESIGN FILTER ... DERIVE / DEVELOP EQUATIONS TO REALIZE DESIGN PARAMETERS

OSQP CHAP 7

3. IMPLEMENT FILTER IN HARDWARE OR SOFTWARE

OSQP CHAP 6



TWO FILTER TYPES

IIR $h(n)$ RIGHT-SIDED, LEFT-SIDED, BOTH-SIDED
BOTH POLES & ZEROS

FIR $h(n)$ FINITE DURATION
ZEROS ONLY, EXCEPT $z=0$

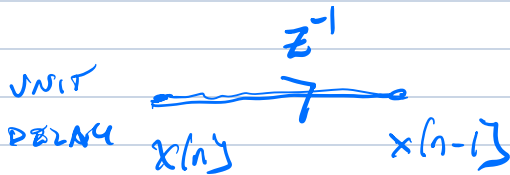
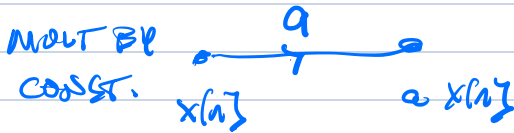
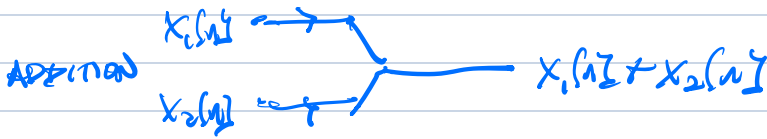
ADVANTAGES of IIR FILTERS

- * MOST EFFICIENT DESIGN FOR SPECS
- * CAN CONVERT OPTIMAL CT SOLUTIONS TO DT SOLUTIONS

ADVANTAGES of FIR FILTERS

- * ALWAYS STABLE!
- * CAN OBTAIN LINEAR PHASE (ALWAYS!!)
- * CAN IMPLEMENT CONVOLUTION USING FFTS + OLA/OLS

BLOCK FLOWGRAPH NOTATION

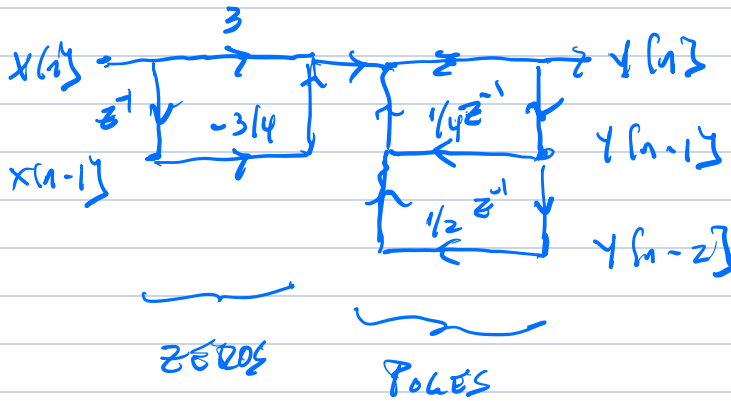


CONSIDER $y[n] - \frac{1}{4}y[n-1] - \frac{1}{2}y[n-2] = 3x[n] - \frac{3}{4}x[n-1]$

$$y[n] = \frac{1}{4}y[n-1] + \frac{1}{2}y[n-2] + 3x[n] - \frac{3}{4}x[n-1]$$

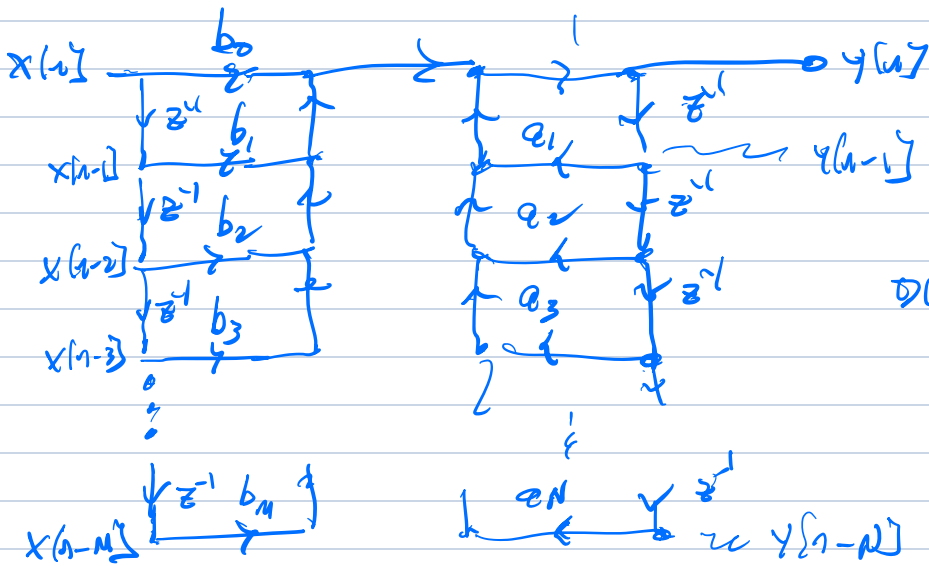
$$\Downarrow \mathcal{Z}(z) \left(1 - \frac{1}{4}z^{-1} - \frac{1}{2}z^{-2} \right) = \mathcal{X}(z) \left(3 - \frac{3}{4}z^{-1} \right)$$

$$H(z) = \frac{\mathcal{Y}(z)}{\mathcal{X}(z)} = \frac{3 - \frac{3}{4}z^{-1}}{1 - \frac{1}{4}z^{-1} - \frac{1}{2}z^{-2}} = \frac{3z \left(z - \frac{3}{4} \right)}{z^2 - \frac{1}{4}z - \frac{1}{2}}$$



FOR GENERAL,

$$H(z) = \frac{\mathcal{Y}(z)}{\mathcal{X}(z)} = \frac{B(z)}{A(z)} = \frac{\sum_{l=0}^M b_l z^{-l}}{1 - \sum_{k=1}^N a_k z^{-k}} \quad ; \quad y[n] = \sum_{k=1}^N a_k y[n-k] + \sum_{l=0}^M b_l x[n-l]$$



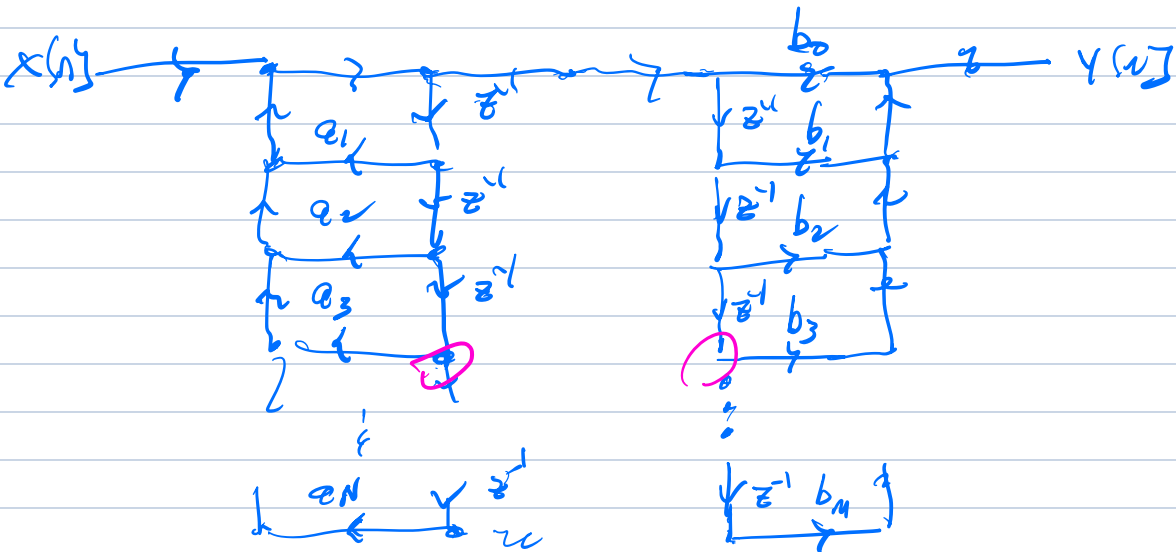
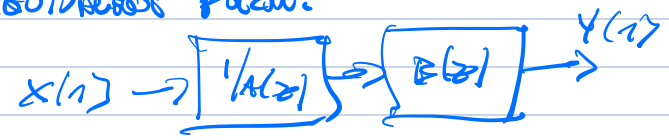
DIRECT-FORM I

zeros
 $B(z)$

poles
 $\frac{1}{A(z)}$

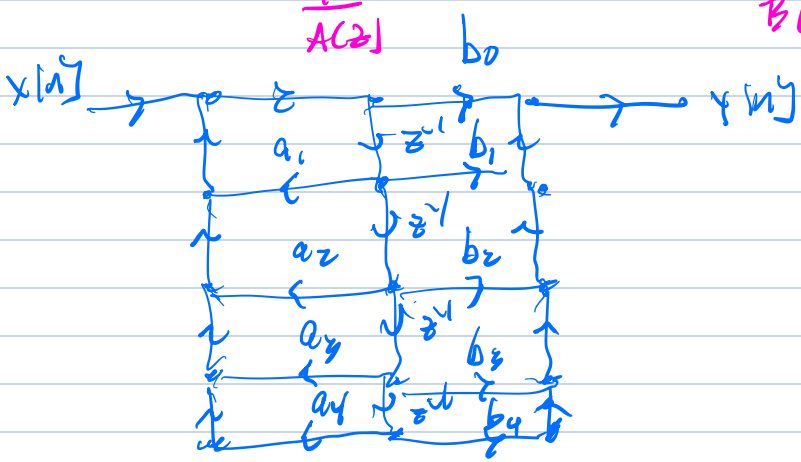


EQUIVALENT FORM:



poles
 $\frac{1}{A(z)}$

zeros
 $B(z)$



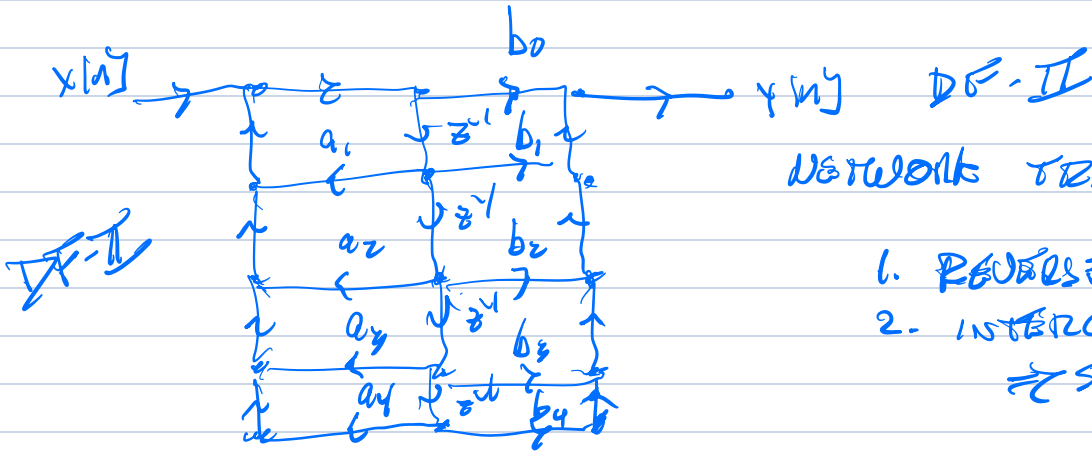
DIRECT-FORM II

"THE CANONICAL FORM"

ALTERNATE FORMS

★ TRANSPOSITION

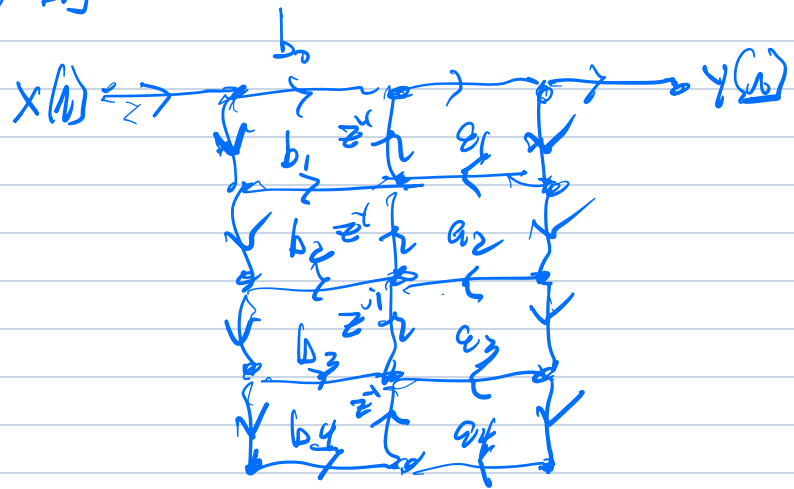
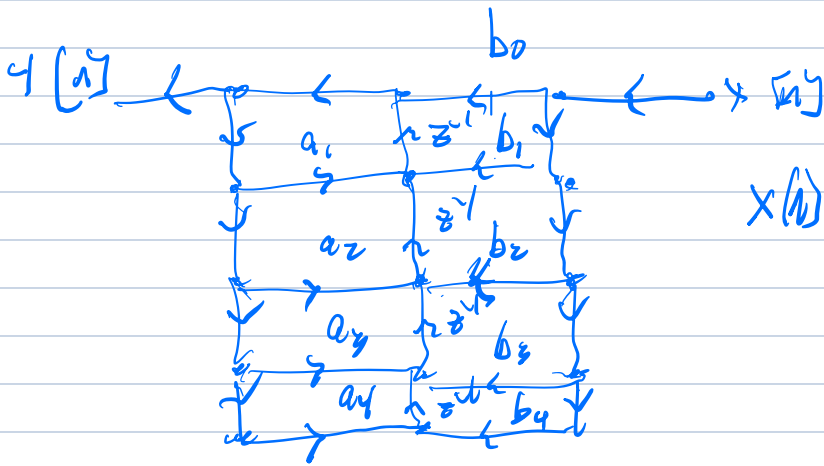
★ FACTORIZATION / DECOMPOSITION



NETWORK TRANSPOSITION FORM:

1. REVERSE ARROWS

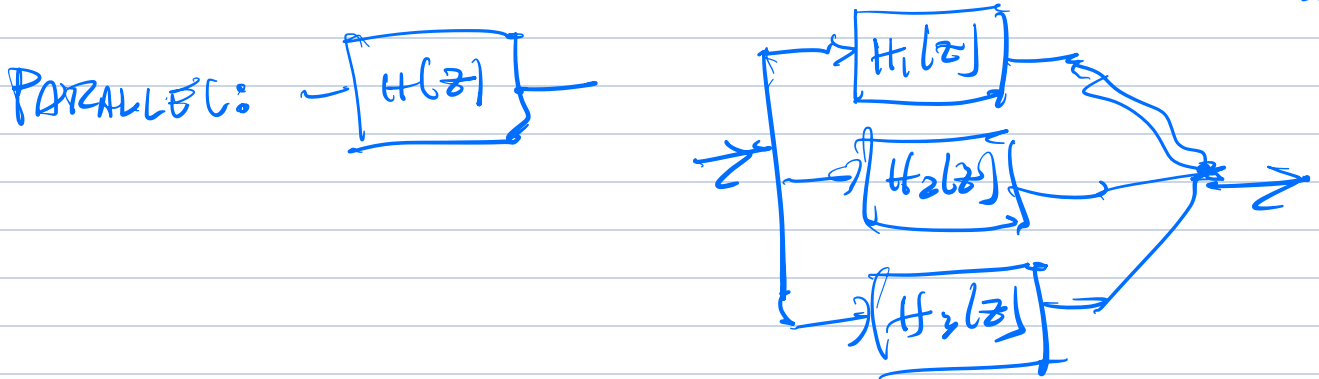
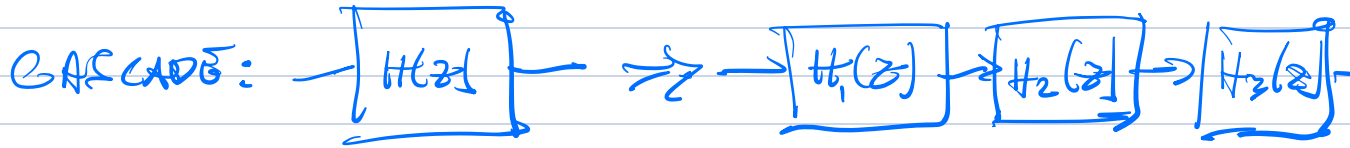
2. INTERCHANGE INPUT + OUTPUT
 \Rightarrow SAME TRANSFER FUN ξ



DF-II TRANSPOSE

ALTERNATE FORMS: CASCADE & PARALLEL

COULD DECOMPOSE "LADDERS" INTO MULTIPLE SECOND-ORDER LADDER



CASCADE DECOMPOSITION:

$$H(z) = \frac{\sum_{l=0}^M b_l z^{-l}}{1 - \sum_{k=1}^N a_k z^{-k}} = \frac{b_0 \prod_{c=1}^M (1 - c_z z^{-1})}{\prod_{k=1}^N (1 - d_k z^{-1})}$$

$\{c_z\}$ ZEROS
 $\{d_k\}$ POLES

SECOND-ORDER DECOMPOSITION:

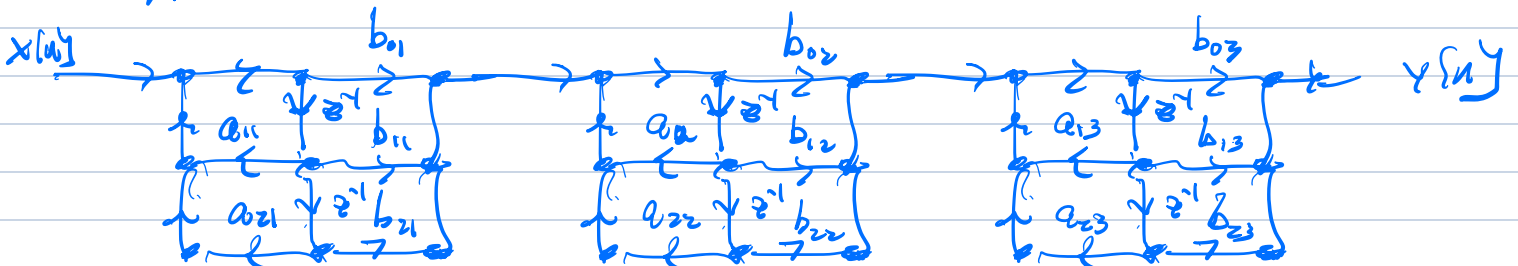
$$H(z) = b_0 \prod_{k=1}^{\lfloor \frac{\max(M,N)}{2} \rfloor} \frac{b_{0k} + b_{1k} z^{-1} + b_{2k} z^{-2}}{1 - a_{1k} z^{-1} - a_{2k} z^{-2}}$$

TWO REAL POLES: $(1 - d_1 z^{-1})(1 - d_2 z^{-2}) = 1 - (d_1 + d_2) z^{-1} + d_1 d_2 z^{-2}$

COMPLEX POLE PAIR: $(1 - d z^{-1})(1 - d^* z^{-1}) = 1 - z^{-1}(d + d^*) + d d^* z^{-2}$

EX: $M=N=6$

$$= 1 - 2\text{Re}(d) z^{-1} + |d|^2 z^{-2}$$



PARALLEL FORM

PARTIAL FRACTIONS:

FOR $N \geq M$

$$H(z) = \frac{\prod_{c=1}^M (1 - c_z z^{-1})}{\prod_{k=1}^N (1 - d_k z^{-1})} = \sum_{k=1}^N \frac{A_k}{1 - d_k z^{-1}}$$

FOR TWO REAL POLES, d_1, d_2 ; A_1, A_2

$$\frac{A_1}{1 - d_1 z^{-1}} + \frac{A_2}{1 - d_2 z^{-1}} = \frac{(A_1 + A_2) - z^{-1}(A_1 d_2 + A_2 d_1)}{1 - (d_1 + d_2) z^{-1} + d_1 d_2 z^{-2}}$$

FOR TWO COMPLEX CONJUGATE POLES,

d, d^* ; A, A^*

$$\begin{aligned} \frac{A}{1 - d z^{-1}} + \frac{A^*}{1 - d^* z^{-1}} &= \frac{(A + A^*) - (A d^* + A^* d) z^{-1}}{1 - (d + d^*) z^{-1} + d d^* z^{-2}} \\ &= \frac{2 \operatorname{Re}\{A\} - 2 \operatorname{Re}\{A d^*\} z^{-1}}{1 - 2 \operatorname{Re}\{d\} z^{-1} + |d|^2 z^{-2}} \end{aligned}$$